LATINOS TRADING

BACKTEST REPORT

Backtest #38312 · SM · EVO_GG1RSISNIP_v1470

ROI	Sharpe	Win Rate	Max Drawdown
+41.20%	1.21	100.0%	-32.83%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v1470 strategy delivered a +41.20% ROI on SM with a perfect 100% win rate, but the results are statistically insignificant due to only two trades. A 32.83% maximum drawdown indicates extreme volatility exposure that contradicts the otherwise robust 1.21 Sharpe ratio. Such a small sample size creates high overfitting risk, meaning the strategy may not generalize to live markets. We must expand the historical test window to gather sufficient data points and validate the consistency of these returns.

ADDITIONAL METRICS

CAGR	**41.20%**
Sortino Ratio	**0.94**
Turnover	**4.92x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$14124.38**

Generated 2026-08-30T11:24:37Z · latinostrading.com